

Portfolio	Deal Name	CUSIP	Tranche	60+ Delinquent (incl foreclosure, bankruptcy and real estate owned)	90+ Delinquent (incl foreclosure, bankruptcy and real estate owned)	Collateral Write Down
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAG8	1B2	24.66	23.88	40.04
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAH6	1B3	24.66	23.88	40.04
Phoenix Light SF Limited	BSMF 2007-AR3	07401VAA9	1A1	28.01	27.58	40.54
Blue Heron Funding IX Ltd.	BSMF 2007-AR5	07400NAS9	2A1	25.33	25.12	32.22
Blue Heron Funding VI Ltd.	BSMF 2007-AR5	07400NAS9	2A1	25.33	25.12	32.22
Blue Heron Funding VII Ltd.	BSMF 2007-AR5	07400NAS9	2A1	25.33	25.12	32.22
Blue Heron Funding V Ltd.	BSMF 2007-AR5	07400NAS9	2A1	25.33	25.12	32.22
Kleros Preferred Funding V PLC	CARR 2006-NC3	144528AH9	M4	35.67	33.74	30.24
Silver Elms CDO PLC	CARR 2007-FRE1	144527AF5	M2	41.09	39.41	32.53
Kleros Preferred Funding V PLC	CARR 2007-FRE1	144527AG3	M3	41.09	39.41	32.53
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	16.14	15.24	62.99
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	16.14	15.24	62.99
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	16.25	15.41	62.44
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	16.25	15.41	62.44
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	16.25	15.41	62.44
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	16.25	15.41	62.44
Blue Heron Funding II Ltd.	IMM 2005-6	45254NQG5	1A1	20.91	19.55	14.34
Blue Heron Funding V Ltd.	IMM 2005-6	45254NQG5	1A1	20.91	19.55	14.34
Blue Heron Funding IX Ltd.	IMM 2005-6	45254NQG5	1A1	20.91	19.55	14.34
Phoenix Light SF Limited	IMM 2005-6	45254NQG5	1A1	20.91	19.55	14.34
Phoenix Light SF Limited	IMM 2005-6	45254NQG6	1M1	20.91	19.55	14.34
Phoenix Light SF Limited	IMSA 2005-2	45254TSR6	A2C	22.69	21.66	20.78
Blue Heron Funding V Ltd.	IMSA 2005-2	45254TSR6	A2C	22.69	21.66	20.78
Blue Heron Funding IX Ltd.	IMSA 2005-2	45254TSR6	A2C	22.69	21.66	20.78
Blue Heron Funding II Ltd.	IMSA 2005-2	45254TST2	M1	22.69	21.66	20.78
Phoenix Light SF Limited	IMSA 2005-2	45254TST2	M1	22.69	21.66	20.78
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDN0	B1	18.72	17.74	29.34
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDP5	B2	18.72	17.74	29.34
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDQ3	B3	18.72	17.74	29.34
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHB6	M6	21.91	20.81	11.84
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHC4	M7	21.91	20.81	11.84
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHD2	M8	21.91	20.81	11.84
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHD2	M8	21.91	20.81	11.84
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHE0	M9	21.91	20.81	11.84
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHE0	M9	21.91	20.81	11.84
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHF7	M10	21.91	20.81	11.84
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHF7	M10	21.91	20.81	11.84
C-BASS CBO XVII Ltd.	SABR 2006-FR2	81376VAE7	M2	40.01	38.26	32.55
Phoenix Light SF Limited	SABR 2006-WM2	81376GAE0	A2D	25.51	23.80	47.01